



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 28/11/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
\$ / R 12-Dec-14		C	Foreign Exchange Future	92	49,937	49,937,000.00	442513561.80
\$ / R MAXI 12-Dec-14			Foreign Exchange Future	9	34	3,400,000.00	37579820.00
£ / R 12-Dec-14			Foreign Exchange Future	10	3,656	3,656,000.00	63597704.70
¥ / R 12-Dec-14			Foreign Exchange Future	1	1,776	177,600,000.00	16564041.60
€ / R 12-Dec-14			Foreign Exchange Future	9	909	909,000.00	12521233.30
\$ / R 16-Mar-15	11.00	C	Foreign Exchange Future	49	20,403	20,403,000.00	174877958.40
\$ / R MAXI 16-Mar-15			Foreign Exchange Future	9	65	6,500,000.00	72966700.00
£ / R 16-Mar-15			Foreign Exchange Future	8	1,700	1,700,000.00	29962580.00
€ / R 16-Mar-15			Foreign Exchange Future	2	1,200	1,200,000.00	16796200.00
AU\$ / R 16-Mar-15			Foreign Exchange Future	1	372	372,000.00	3528606.00
NGN / R 16-Mar-15			Foreign Exchange Future	2	664	66,400,000.00	4070320.00
\$ / R 12-Jun-15			Foreign Exchange Future	4	4,101	4,101,000.00	46738815.40
£ / R 12-Jun-15			Foreign Exchange Future	1	250	250,000.00	4469750.00
\$ / R 14-Sep-15	10.98	P	Foreign Exchange Future	3	2,549	2,549,000.00	597755.00
£ / R 14-Sep-15		P	Foreign Exchange Future	1	820	820,000.00	191888.20
Total Futures				180	70,067	321,428,000.00	923,635,141.20
Total Options				21	18,369	18,369,000.00	3,341,793.20

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				201	88,436	339,797,000.00	926976934.40
